

Naturus



Daily trading plan for Oct. 13, 2005

1. ESZ5 IN PREVIOUS DAY

Open	High	Low	Closing
1187.50	1194.75	1177.25	1178.50

2. PIVOTS FOR ESZ5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1207.25	1284.00	1284.00	1292.25	1428.75
R2	1201.00	1261.50	1261.50	1271.25	1324.25
R1	1189.75	1230.75	1230.75	1252.75	1269.00
PPT	1183.50	1208.25	1208.25	1231.75	1164.50
S1	1172.25	1177.50	1177.50	1213.25	1109.25
S2	1166.00	1155.00	1155.00	1192.25	1004.75
S3	1154.75	1124.00	1124.00	1173.75	949.50

* Blue color number turns into major resistance levels.

* Green color number currently acts as a support level.

3. FOCUS NUMBERS (intra-day Position trading)

Sell levels	Buying levels
1190.25 (First Sell#)	1181.25 (First Buy #) *dual number
1191.75 (Second Sell#)	1165.25 (second Buy #)

Trading rules for intra-day position trading:

1. **Dual number** could be used for long position when price trades above it. Also it could be used for short position when price trades below it. Inexperienced traders should not trade this number.
2. For intra-day position traders, you have the potential to capture a big move if you are trading in the right direction. If you get stopped out two times in one direction, especially during a strong trend day. **STOP** trading for rest of the day.

3. If you are a scalping trader, **DON'T** hold your position too long if you trading against the direction of a strong trend.
4. If you are in right direction of the market movement, you can hold your position until price hit opposite major resistance or support level target.

4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1183.50	1187.75	1190.75	1193.50	1199.50
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Support	1177.25	1174.25	1172.25	1169.75	1166.00
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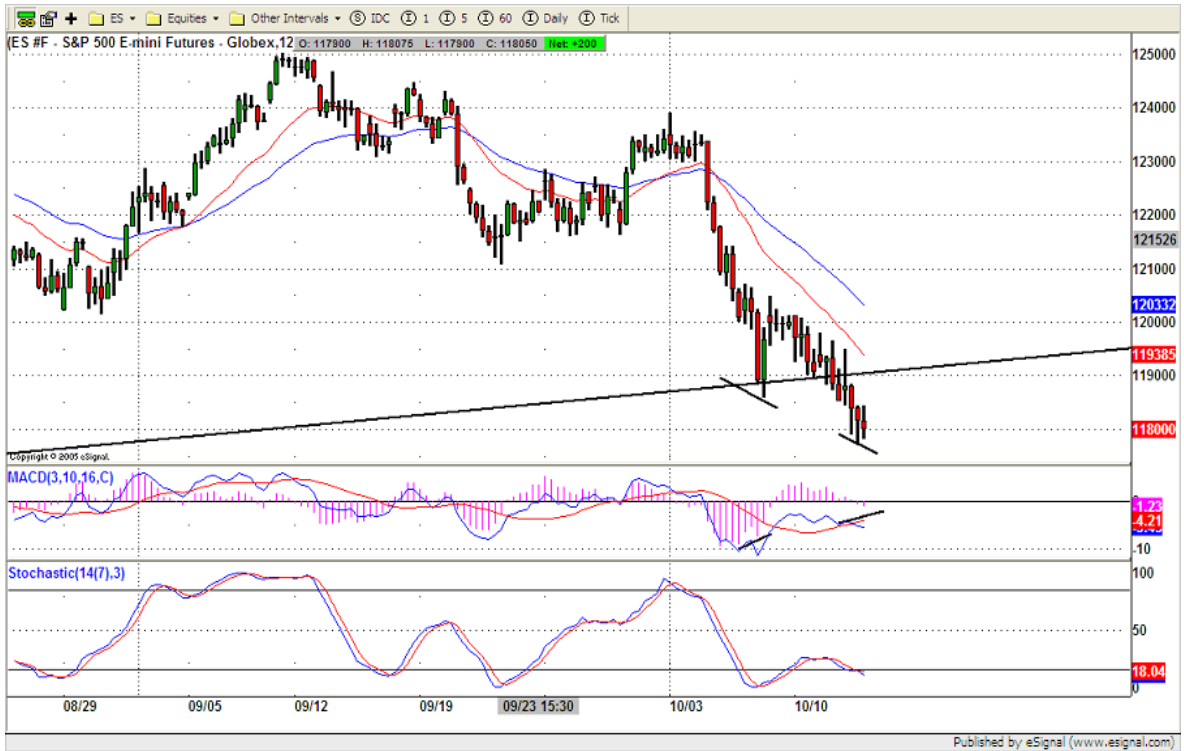
5. COMMENTARY

ES broke down its major uptrend line and closed below it. This will courage bears. Testing yearly pivot level around 1165 is very likely in the coming days. 1195 turns into first resistance line.



6. TODAY'S TRADING

On 120min chart, MACD indicator formed a divergence with price. Today ES could bounce to retest 1195 level in later of afternoon trading. In early morning, looking for reversal signal. if gap up above pivot level for open, looking for 1190-1191 level for first short.



7. PREDICTION FOR TODAY'S MOVEMENT

Current (interval=3.95)

1195.31	+2/8
1191.41	+1/8
1187.50	8/8
1183.59	7/8
1179.69	6/8
1175.78	5/8
1171.88	4/8
1167.97	3/8
1164.06	2/8
1160.16	1/8
1156.25	0/8
1152.34	-1/8
1148.44	-2/8

Up (Interval=1.95)

1199.22	+2/8
1197.27	+1/8
1195.31	8/8
1193.36	7/8
1191.41	6/8
1189.45	5/8
1187.50	4/8
1185.55	3/8
1183.59	2/8
1181.64	1/8
1179.69	0/8
1177.73	-1/8
1175.78	-2/8

Down (Interval=1.95)

1183.59	+2/8
1181.64	+1/8
1179.69	8/8
1177.73	7/8
1175.78	6/8
1173.83	5/8
1171.88	4/8
1169.92	3/8
1167.97	2/8
1166.02	1/8
1164.06	0/8
1162.11	-1/8
1160.16	-2/8

8. OTHER INDICATORS

NatRSI	ATR 5	ATR 10	Waist number
0.24	14.15	14.13	1193.00
oversold			

- NatRSI >80-90 overbought
 NatRSI >30 or <70 neutral
 NatRSI <20 oversold
- ATR** (Average true range) can be used for predicting intra-day's high and low.
- Waist number** is MMLine number, acting pivot number, can be used for support or resistance. Price trades above its level, market is bullish; price trades below its level, market is bearish.

9. WEEKLY ECONOMIC CALENDAR

Date	ET	Release	For	Consensus	Prior
Oct 13	10:30	Crude Inventories	10/7		-246K
Oct 13	08:30	Export Prices ex-ag.	Sep	NA	-0.1%
Oct 13	08:30	Import Prices ex-oil	Sep	NA	0.0%
Oct 13	08:30	Trade Balance	Aug	-\$59.0B	-\$57.9
Oct 13	08:30	Initial Claims	10/08	NA	390K
Oct 13	14:00	Treasury Budget	Sep	\$38.0B	\$24.6B
Oct 14	08:30	Retail Sales	Sep	0.2%	-2.1%
Oct 14	08:30	Retail Sales ex-auto	Sep	0.6%	1.0%
Oct 14	08:30	CPI	Sep	0.9%	0.5%
Oct 14	08:30	Core CPI	Sep	0.2%	0.1%
Oct 14	09:15	Industrial Production	Sep	-0.5%	0.1%
Oct 14	09:15	Capacity Utilization	Sep	79.3%	79.8%
Oct 14	09:45	Mich Sentiment-Prel.	Oct	84.0	76.9
Oct 14	10:00	Business Inventories	Aug	0.1%	-0.5%